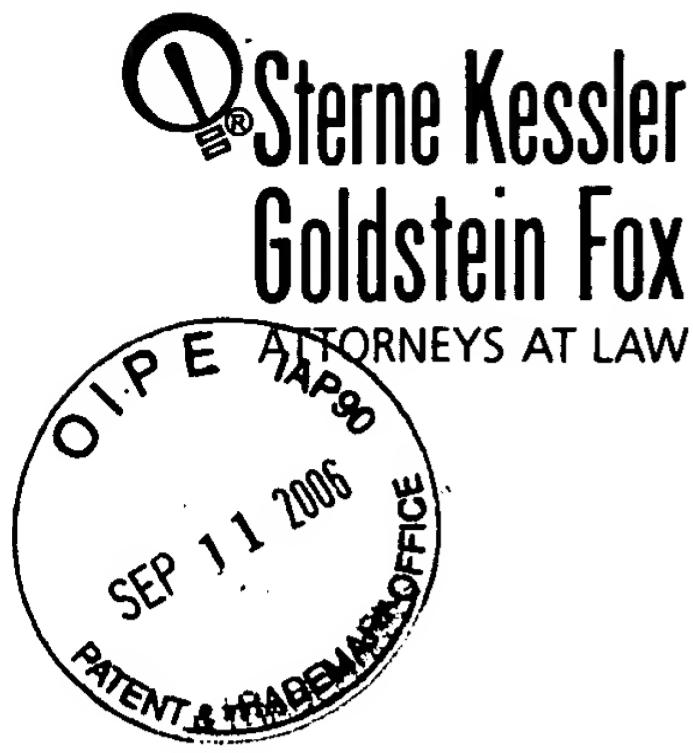


TFW 3624



Robert Greene Sterne
Jorge A. Goldstein
David K.S. Cornwell
Robert W. Esmond
Tracy-Gene G. Durkin
Michele A. Cimbala
Michael B. Ray
Robert E. Sokohl
Eric K. Steffe
Michael Q. Lee
Steven R. Ludwig
John M. Covert
Robert C. Millonig
Donald J. Featherstone
Timothy J. Shea, Jr
Michael V. Messinger
Judith U. Kim
Patrick E. Garrett

Jeffrey T. Helvey
Eldora L. Ellison
Thomas C. Fiala
Donald R. Banowitz
Peter A. Jackman
Jeffrey S. Weaver
Brian J. Del Buono
Mark Fox Evans
Edward W. Yee
Vincent L. Capuano
Virgil Lee Beaston
Theodore A. Wood
Elizabeth J. Haanes
Joseph S. Ostroff
Frank R. Cottingham
Daniel A. Klein
Jason D. Eisenberg
Michael D. Specht

Tracy L. Muller
Jon E. Wright
LuAnne M. DeSantis
Ann E. Summerfield
Helene C. Carlson
Cynthia M. Bouchez
Timothy A. Doyle
Gaby L. Longsworth
Lori A. Gordon
Laura A. Vogel
Bryan S. Wade
Bashir M.S. Ali
Shannon A. Carroll
Anbar F. Khal
Michelle K. Holoubek
Marsha A. Rose
Young Tang
Christopher J. Walsh

W. Blake Coblenz*
James J. Pohl*
John T. Haran
Mark W. Rygiel
Kevin W. McCabe
Michael R. Malek*

Registered Patent Agents*

Karen R. Markowicz
Matthew J. Dowd
Katrina Yujian Pei Quach
Bryan L. Skelton
Robert A. Schwartzman
Victoria S. Rutherford
Simon J. Elliott
Julie A. Heider
Mita Mukherjee

Scott M. Woodhouse
Liliana Di Nola-Baron
Peter A. Socarras
Jeffrey K. Mills
Danielle L. Letting
Lori Brandes
Steven C. Oppenheimer

Of Counsel
Edward J. Kessler
Kenneth C. Bass III
Marvin C. Guthrie

*Admitted only in Maryland
+Admitted only in Virginia
•Practice Limited to Federal Agencies

September 11, 2006

WRITER'S DIRECT NUMBER:
(202) 772-8677

INTERNET ADDRESS:
RSOKOHL@SKGF.COM

Commissioner for Patents
PO Box 1450
Alexandria, VA 22313-1450

Group Art Unit 3624
Mail Stop: Amendment

Re: U.S. Utility Patent Application
Appl. No.: 09/810,623; Filed: March 19, 2001
For: **System, Method and Computer Program Product for Use of Lattices in Valuing Options**
Inventor: Elie AYACHE
Our Ref: 1776.0010002

Sir:

Transmitted herewith for appropriate action are the following documents:

1. Petition for Extension of Time Under 37 C.F.R. § 1.136(a);
2. Reply Under 37 C.F.R. § 1.111;
3. One (1) return postcard; and
4. Credit Card Payment Form (PTO-2038) in the amount of \$510.00 to cover the three (3) month extension of time fee.

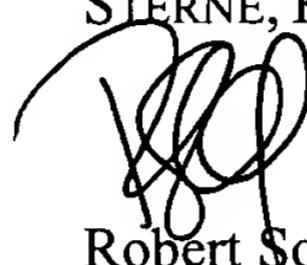
It is respectfully requested that the attached postcard be stamped with the date of filing of these documents, and that it be returned to our courier. In the event that extensions of time are necessary to prevent abandonment of this patent application, then such extensions of time are hereby petitioned.

Commissioner for Patents
September 11, 2006
Page 2

The U.S. Patent and Trademark Office is hereby authorized to charge any fee deficiency, or credit any overpayment, to our Deposit Account No. 19-0036.

Respectfully submitted,

STERNE, KESSLER, GOLDSTEIN & FOX P.L.L.C.



Robert Sokohl
Attorney for Applicant
Registration No. 36,013

RES:ddc
Enclosures

581807_1.DOC